Yuhong Yang

List of Publications by Year
in descending order

70 papers	3,080 citations	304743 22 h-index	168389 53 g-index
71 all docs	71 docs citations	71 times ranked	2345 citing authors

#	Article	IF	Citations
1	Is a Classification Procedure Good Enough?â€"A Goodness-of-Fit Assessment Tool for Classification Learning. Journal of the American Statistical Association, 2023, 118, 1115-1125.	3.1	1
2	Combining forecasts for universally optimal performance. International Journal of Forecasting, 2022, 38, 193-208.	6.5	8
3	On improvability of model selection by model averaging. Journal of Econometrics, 2022, 229, 246-262.	6.5	10
4	Profile electoral college cross-validation. Information Sciences, 2022, 586, 24-40.	6.9	4
5	Combining Predictions of Auto Insurance Claims. Econometrics, 2022, 10, 19.	0.9	1
6	Fundamental Limits in Model Selection for Modern Data Analysis. , 2021, , 359-382.		1
7	To update or not to update? Delayed nonparametric bandits with randomized allocation. Stat, 2021, 10, e366.	0.4	0
8	Estimating and forecasting dynamic correlation matrices: A nonlinear common factor approach. Journal of Multivariate Analysis, 2021, 183, 104710.	1.0	0
9	A Stabilized Dense Network Approach for High-Dimensional Prediction. , 2021, , .		2
10	Robust group variable screening based on maximum Lqâ€likelihood estimation. Statistics in Medicine, 2021, , .	1.6	0
11	The One Standard Error Rule for Model Selection: Does It Work?. Stats, 2021, 4, 868-892.	0.9	6
12	Randomized allocation with nonparametric estimation for contextual multi-armed bandits with delayed rewards. Statistics and Probability Letters, 2020, 164, 108818.	0.7	2
13	Confidence Calibration on Multiclass Classification in Medical Imaging. , 2020, , .		4
14	On the Forecast Combination Puzzle. Econometrics, 2019, 7, 39.	0.9	6
15	High-Dimensional Adaptive Minimax Sparse Estimation With Interactions. IEEE Transactions on Information Theory, 2019, 65, 5367-5379.	2.4	0
16	Minimax-rate adaptive nonparametric regression with unknown correlations of errors. Science China Mathematics, 2019, 62, 227-244.	1.7	1
17	COMBINING ESTIMATES OF CONDITIONAL TREATMENT EFFECTS. Econometric Theory, 2019, 35, 1089-1110.	0.7	3
18	On Assessing Binary Regression Models Based on Ungrouped Data. Biometrics, 2019, 75, 5-12.	1.4	1

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19	Model Selection confidence sets by likelihood ratio testing. Statistica Sinica, 2019, , .	0.3	3
20	Bridging AIC and BIC: A New Criterion for Autoregression. IEEE Transactions on Information Theory, 2018, 64, 4024-4043.	2.4	51
21	Sparsity Oriented Importance Learning for High-Dimensional Linear Regression. Journal of the American Statistical Association, 2018, 113, 1797-1812.	3.1	19
22	Model Selection Techniques: An Overview. IEEE Signal Processing Magazine, 2018, 35, 16-34.	5.6	169
23	Sensitivity of measuring the progress in financial risk protection to survey design and its socioeconomic and demographic determinants: A case study in Rwanda. Social Science and Medicine, 2017, 178, 11-18.	3.8	13
24	Toward an Objective and Reproducible Model Choice via Variable Selection Deviation. Biometrics, 2017, 73, 20-30.	1.4	9
25	Metric entropy of q-hulls in Banach spaces of type-p. Proceedings of the American Mathematical Society, 2017, 145, 5205-5214.	0.8	0
26	Randomized allocation with arm elimination in a bandit problem with covariates. Electronic Journal of Statistics, 2016, 10, .	0.7	10
27	Forecast Combination under Heavy-Tailed Errors. Econometrics, 2015, 3, 797-824.	0.9	0
28	Forecast combination with outlier protection. International Journal of Forecasting, 2015, 31, 223-237.	6.5	10
29	Cross-validation for selecting a model selection procedure. Journal of Econometrics, 2015, 187, 95-112.	6.5	248
30	Variable selection after screening: with or without data splitting?. Computational Statistics, 2015, 30, 191-203.	1.5	9
31	Confidence sets for model selection by F -testing. Statistica Sinica, 2015, , .	0.3	10
32	Variable Selection Diagnostics Measures for High-Dimensional Regression. Journal of Computational and Graphical Statistics, 2014, 23, 636-656.	1.7	34
33	Model Selection for Estimating Treatment Effects. Journal of the Royal Statistical Society Series B: Statistical Methodology, 2014, 76, 749-769.	2.2	24
34	Mixing partially linear regression models. Sankhya A, 2013, 75, 74-95.	0.8	2
35	Model selection via standard error adjusted adaptive lasso. Annals of the Institute of Statistical Mathematics, 2013, 65, 295-318.	0.8	16
36	Metric entropy and sparse linear approximation of <mml:math altimg="si1.gif" display="inline" overflow="scroll" xmlns:xocs="http://www.elsevier.com/xml/xocs/dtd" xmlns:xs="http://www.w3.org/2001/XMLSchema" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.elsevier.com/xml/ja/dtd" xmlns:ja="http://www.elsevier.com/xml/ja/dtd" xmlns:mml="http://www.w3.org/1998/Math/MathML" xmlns:tb="http://www.elsevier.com/xml/common/table/dtd" xmlns:sb="http://www.elsevier.com/xml/co	0.8	8

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37	On permutation procedures for strong control in multiple testing with gene expression data. Statistics and Its Interface, 2013, 6, 79-89.	0.3	13
38	A longitudinal study about the effect of practicing Yan Xin Qigong on medical care cost with medical claims data. International Journal of Economic Research, 2013, 10, 391-403.	0.0	1
39	Randomized allocation with dimension reduction in a bandit problem with covariates. , 2012, , .		0
40	Robust forecast combinations. Journal of Econometrics, 2012, 166, 224-236.	6.5	24
41	Combining models in longitudinal data analysis. Annals of the Institute of Statistical Mathematics, 2012, 64, 233-254.	0.8	10
42	Robust Combination of Model Selection Methods for Prediction. Statistica Sinica, 2012, 22, .	0.3	2
43	Parametric or nonparametric? A parametricness index for model selection. Annals of Statistics, 2011, 39, .	2.6	37
44	Maximum Lq-likelihood estimation. Annals of Statistics, 2010, 38, .	2.6	52
45	Combining Statistical Procedures. Frontiers of Statistics, 2010, , 275-298.	0.2	4
46	LOCALIZED MODEL SELECTION FOR REGRESSION. Econometric Theory, 2008, 24, .	0.7	5
47	Consistency of cross validation for comparing regression procedures. Annals of Statistics, 2007, 35, .	2.6	91
48	PREDICTION/ESTIMATION WITH SIMPLE LINEAR MODELS: IS IT REALLY THAT SIMPLE?. Econometric Theory, 2007, 23, .	0.7	35
49	Time Series Models for Forecasting: Testing or Combining?. Studies in Nonlinear Dynamics and Econometrics, 2007, 11, .	0.3	2
50	Model combining in factorial data analysis. Journal of Statistical Planning and Inference, 2007, 137, 2920-2934.	0.6	13
51	Arm using individual estimator for variance. Journal of Applied Mathematics and Computing, 2006, 21, 477-483.	2.5	0
52	Combining Linear Regression Models. Journal of the American Statistical Association, 2005, 100, 1202-1214.	3.1	174
53	Can the strengths of AIC and BIC be shared? A conflict between model indentification and regression estimation. Biometrika, 2005, 92, 937-950.	2.4	458
54	Adaptive Regression by Mixing for Fixed Design. Communications for Statistical Applications and Methods, 2005, 12, 713-727.	0.3	1

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55	Aggregating regression procedures to improve performance. Bernoulli, 2004, 10, 25.	1.3	65
56	COMBINING FORECASTING PROCEDURES: SOME THEORETICAL RESULTS. Econometric Theory, 2004, 20, .	0.7	149
57	Combining time series models for forecasting. International Journal of Forecasting, 2004, 20, 69-84.	6.5	161
58	Randomized Allocation with nonparametric estimation for a multi-armed bandit problem with covariates. Annals of Statistics, 2002, 30, 100.	2.6	50
59	Adaptive Regression by Mixing. Journal of the American Statistical Association, 2001, 96, 574-588.	3.1	215
60	Nonparametric Regressin with Correlated Errors. Statistical Science, 2001, 16, 134.	2.8	203
61	Minimax rate adaptive estimation over continuous hyper-parameters. IEEE Transactions on Information Theory, 2001, 47, 2081-2085.	2.4	4
62	Nonparametric Regression with Dependent Errors. Bernoulli, 2001, 7, 633.	1.3	19
63	Combining Different Procedures for Adaptive Regression. Journal of Multivariate Analysis, 2000, 74, 135-161.	1.0	78
64	Mixing strategies for density estimation. Annals of Statistics, 2000, 28, 75.	2.6	52
65	Minimax nonparametric classification .I. Rates of convergence. IEEE Transactions on Information Theory, 1999, 45, 2271-2284.	2.4	60
66	Minimax nonparametric classification. II. Model selection for adaptation. IEEE Transactions on Information Theory, 1999, 45, 2285-2292.	2.4	11
67	Information-theoretic determination of minimax rates of convergence. Annals of Statistics, 1999, 27, 1564.	2.6	328
68	An asymptotic property of model selection criteria. IEEE Transactions on Information Theory, 1998, 44, 95-116.	2.4	65
69	Rational Learning: Finding a Balance Between Utility and Efficiency. Lecture Notes in Statistics, 1994, , 11-20.	0.2	1
70	Asymptotically optimal function estimation by minimum complexity criteria. , 0, , .		11